

INVESTMENT STATEMENT & INVESTMENT INTEREST INCOME AND CAPITAL GAINS

INVESTMENT STATEMENT

Fund / Account	February 1, 2003	Purchased	Maturities & Sales	Amortization	February 28, 2003
Treasury/Trust Cash Management					
Investments (trade date basis)	\$ 2,542,073,841.77	\$ 6,506,543,699.69	\$ 6,533,218,498.23	\$ 256,157.71	\$ 2,515,655,200.94
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	3,393,251.25	1,778,728.69	2,528,570.30	.....	2,643,409.64
Total Treasury/Trust Cash Management	<u>\$ 2,545,467,093.02</u>	<u>\$ 6,508,322,428.38</u>	<u>\$ 6,535,747,068.53</u>	<u>\$ 256,157.71</u>	<u>\$ 2,518,298,610.58</u>
Treasurer's Local Government Investment Pool					
Investments (trade date basis)	\$ 4,687,803,367.98	\$ 5,787,949,413.43	\$ 5,699,914,475.02	\$ 3,441,285.14	\$ 4,779,279,591.53
Reverse Repurchase Agreements	.....	.....	.....	.....	.....
Purchased Accrued Interest	.....	615,644.51	545,303.86	.....	70,340.65
Total Treasurer's Local Government Investment Pool	<u>\$ 4,687,803,367.98</u>	<u>\$ 5,788,565,057.94</u>	<u>\$ 5,700,459,778.88</u>	<u>\$ 3,441,285.14</u>	<u>\$ 4,779,349,932.18</u>
Total All Accounts	<u>\$ 7,233,270,461.00</u>	<u>\$ 12,296,887,486.32</u>	<u>\$ 12,236,206,847.41</u>	<u>\$ 3,697,442.85</u>	<u>\$ 7,297,648,542.76</u>

INVESTMENT INTEREST INCOME AND CAPITAL GAINS CURRENT MONTH AND FISCAL YEAR TO DATE COMPARISON

Fund / Account	February 2003	February 2002	Fiscal Year 2003	Fiscal Year 2002
Treasury/Trust Cash Management				
Cash*	\$ 6,324,268.33	\$ 11,097,480.02	\$ 60,458,746.98	\$ 99,849,075.19
Bank Fees				
Custody	(1,287.45)	(1,389.04)	(9,917.19)	(9,258.52)
Other Treasury	(109,482.26)	(41,852.75)	(381,350.08)	(294,776.53)
Other Trust	(1,215.41)	.....	(2,016.74)	(1,300.75)
Total Bank Fees	<u>\$ (111,985.12)</u>	<u>\$ (43,241.79)</u>	<u>\$ (393,284.01)</u>	<u>\$ (305,335.80)</u>
Amortization	256,157.71	443,890.62	4,626,755.57	3,123,875.74
Accrued Interest	(732,179.38)	(1,990,766.33)	(9,529,277.30)	(11,298,483.23)
Unrealized Gains and Losses	21,528.58	.....	218,768.92	.....
Total Treasury/Trust Cash Management	<u>\$ 5,757,790.12</u>	<u>\$ 9,507,362.52</u>	<u>\$ 55,381,710.16</u>	<u>\$ 91,369,131.90</u>
Treasurer's Local Government Investment Pool				
Cash*	\$ 540,602.07	\$ 1,230,696.77	\$ 21,141,839.62	\$ 27,384,324.76
Amortization	3,441,285.14	6,396,966.27	34,795,870.84	81,025,138.02
Accrued Interest	595,481.28	78,011.71	(2,758,971.41)	(3,912,789.90)
Unrealized Gains and Losses	.....	.....	.....	.....
Total Treasurer's Local Government Investment Pool	<u>\$ 4,577,368.49</u>	<u>\$ 7,705,674.75</u>	<u>\$ 53,178,739.05</u>	<u>\$ 104,496,672.88</u>
Total All Accounts	<u>\$ 10,335,158.61</u>	<u>\$ 17,213,037.27</u>	<u>\$ 108,560,449.21</u>	<u>\$ 195,865,804.78</u>

* Balances include any expense for reverse repurchase buy-backs.